Evaluation Metrics for Regression

If you recall, classification yields discrete outputs (e.g., `cat` vs `dog` or `positive` vs. `negative`), while regression yields continuous, numerical outputs (e.g., `3.229`, `23 minutes`, `$17.78`).

Not surprisingly then, we need a different set of metrics for evaluating regression models. Let's have a look.

Again, note that with regression metrics, we are using functions that in some way calculate the numerical difference between the predicted vs. expected values.

QUIZ QUESTION

Below are the regression metrics we just discussed. Can you match each one with the description of what it measures?

Submit to check your answer choices!

WHAT IT MEASURES	METRIC
How close the regression line is to the true values.	R-Squared
Square root of the squared differences between the predicted and actual values.	RMSE
Average of the absolute difference between each prediction and the true value.	MAE
Strength and direction of the relationship between predicted and actual values.	Spearman correlation

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